

**PCE Endowment Fund  
Net Asset Value  
As of the Month Ending  
December 31, 2021**

**Cash and Cash Equivalents**

|                                                            |                      |
|------------------------------------------------------------|----------------------|
| Short-term Fixed Income Pool ( <i>Internally Managed</i> ) | \$ 10,856,439.39     |
| Total Cash and Cash Equivalents                            | <u>10,856,439.39</u> |

**Fixed Income Securities**

|                                            |                       |
|--------------------------------------------|-----------------------|
| Interim-term ( <i>Internally Managed</i> ) | -                     |
| Broad-term ( <i>Internally Managed</i> )   | 481,185,271.59        |
| High Yield ( <i>Internally Managed</i> )   | -                     |
| Total Fixed Income Securities              | <u>481,185,271.59</u> |

**Broad Domestic Equity**

|                             |                       |
|-----------------------------|-----------------------|
| SSgA Russell 3000           | <u>391,862,520.18</u> |
| Total Broad Domestic Equity | <u>391,862,520.18</u> |

**Global Equity Ex-U.S.**

|                               |                       |
|-------------------------------|-----------------------|
| SOA International Equity Pool | <u>228,001,300.07</u> |
| Total Global Equity Ex-U.S.   | <u>228,001,300.07</u> |

**Real Assets**

|                                                                 |                      |
|-----------------------------------------------------------------|----------------------|
| Real Estate Investment Trust Pool ( <i>Internally Managed</i> ) | <u>51,975,996.31</u> |
| Total Real Assets                                               | <u>51,975,996.31</u> |

**Receivables and Payables**

|                                |               |
|--------------------------------|---------------|
| Income Receivable/Payable      | 343.25        |
| Payable To/From                | -             |
| Total Receivables and Payables | <u>343.25</u> |

**Total Assets**

\$ 1,163,881,870.79

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**December 31, 2021**

|                                                                 | <u>1-Month</u>                    | <u>Fiscal YTD</u>                 |
|-----------------------------------------------------------------|-----------------------------------|-----------------------------------|
| <b>Cash and Cash Equivalents</b>                                |                                   |                                   |
| Short-term Fixed Income Pool ( <i>Internally Managed</i> )      | \$ 343.25                         | \$ 2,838.39                       |
|                                                                 | <u>343.25</u>                     | <u>2,838.39</u>                   |
| <b>Fixed Income Securities</b>                                  |                                   |                                   |
| Interim-term ( <i>Internally Managed</i> )                      | -                                 | -                                 |
| Broad-term ( <i>Internally Managed</i> )                        | (1,352,442.72)                    | (744,801.64)                      |
| High Yield ( <i>Internally Managed</i> )                        | -                                 | -                                 |
|                                                                 | <u>(1,352,442.72)</u>             | <u>(744,801.64)</u>               |
| <b>Broad Domestic Equity</b>                                    |                                   |                                   |
| SSgA Russell 3000                                               | 14,960,468.10                     | 32,735,745.40                     |
|                                                                 | <u>14,960,468.10</u>              | <u>32,735,745.40</u>              |
| <b>Global Equity Ex-U.S.</b>                                    |                                   |                                   |
| SOA International Equity Pool                                   | 9,021,162.57                      | (2,706,747.49)                    |
|                                                                 | <u>9,021,162.57</u>               | <u>(2,706,747.49)</u>             |
| <b>Real Assets</b>                                              |                                   |                                   |
| Real Estate Investment Trust Pool ( <i>Internally Managed</i> ) | 4,562,692.76                      | 6,951,896.31                      |
|                                                                 | <u>4,562,692.76</u>               | <u>6,951,896.31</u>               |
| <b>Total Investment Income (Loss)</b>                           | <b>\$ 27,192,223.96</b>           | <b>\$ 36,238,930.97</b>           |
| <b>Payable To/From</b>                                          | -                                 | -                                 |
| <b>Total Invested Assets, Beginning of Period</b>               | <b>1,137,342,903.71</b>           | <b>1,149,165,448.56</b>           |
| <b>Net Contribution (Withdrawal)</b>                            | <b>(653,256.88)</b>               | <b>(21,522,508.74)</b>            |
| <b>Total Assets</b>                                             | <b><u>\$ 1,163,881,870.79</u></b> | <b><u>\$ 1,163,881,870.79</u></b> |